Gordan Zitkovic* (gordanz@math.utexas.edu) and Pulak Goswami. Inferring insider information from trading.

We analyze a simple model in which the nature of the informational advantage of an insider can be reverse-engineered from his/her trading record. Mathematically, we solve a nonstandard inverse problem for the heat equation and discuss its numerical implementation. (Received September 05, 2014)